

**ANALISIS PENGARUH DAY OF THE WEEK EFFECT,  
WEEK FOUR EFFECT, DAN ROGALSKY EFFECT TERHADAP  
RETURN SAHAM LQ 45 YANG TERCATAT DI BURSA EFEK INDONESIA  
(TAHUN 2010-2012)**

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***ABSTRACT***

*This research aimed at examining return predictability to analyzed a patern on return securities. Dependent variable on this research is stock return, however dummy variable on this research is day of the week effect, week four effect and rogalsky effect. Test equipment that used are ANOVA and independent sample  $t_{test}$ . Sample that used is 28 emiten that active consistence trading on LQ 45 over 3 years continued during January 2010 to December 2012. As result of research it has been shown that there is day of the week effect on 2010, 2011, 2012, and 2010-2012. As result of research it has been shown that there is nothing week four effect on 2010 and 2011, but there is founed week four effect on 2012 and 2010-2012. As result of researchit has been shown that there is nothing rogalsky effect on 2010, 2011, 2012, and 2010-2012.*

**Keywords :** *return predictability, stock return, day of the week effect, week four effect, dan rogalsky effect*